

0769-8001-0505-0000

Abstract of Disclosure

A method, system, computer program product, and data structure for trading in which a standardized contract is traded. The contract obligates a buyer and a seller to settle the contract based on a price of the contract at a first effective date. The contract is traded through an exchange that guarantees payment to the buyer of any amount owed to the buyer from the seller as a result of the contract and that guarantees payment to the seller of any amount owed to the seller from the buyer as a result of the contract. The price of the contract is determined based on preselected notional cash flows discounted by at least one point on an interest rate swap curve obtained from a preselected swap rate source.

Figures

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